

ABSTRACT OF THE DISCLOSURE

A simulation method and system for simulation with excellent convergency for assets variation where variation elements of high dimensional number, at least
5 over 10^2 , are correlational to each other, and a method for generating pseudo random numbers used in the simulation. Upon simulation of assets variation, pseudo random numbers are generated by a computer such that the pseudo random numbers have a period over the
10 product of the dimensional number of assets variation elements and the number of times to perform simulation necessary to converge simulation result to predetermined error, and have a uniform distribution in the respective variation elements. The generated
15 pseudo random numbers are adjusted by the computer such that at least first moment and second moment of the variation elements match input data. The adjusted pseudo random numbers are used for simulating assets variation by the computer as values of the assets
20 variation elements.